

**S&P Dow Jones
Indices**

A Division of **S&P Global**

S&P/TSX Global Mining Index *Methodology*

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Introduction

Index Objective and Highlights

S&P/TSX Global Mining Index. The index measures the performance of global mining securities classified as part of the following six Global Industry Classification Standard (GICS®) Sub-Industries: Aluminum (Code 15104010), Diversified Metals & Mining (Code: 15104020), Copper (Code: 15104025), Gold (Code: 15104030), Precious Metals & Minerals (Code: 15104040), Silver (Code: 15104045), and Coal & Consumable Fuels (Code: 10102050). Constituents are float-adjusted market capitalization (FMC) weighted, subject to a single constituent weight cap of 25%.

For more information on GICS please refer to S&P Dow Jones Indices' Global Industry Classification Standard (GICS) Methodology, available at www.spdji.com.

S&P/TSX Global Base Metals Index. The index is a subset of the S&P/TSX Global Mining Index, and represents global securities involved in the production or extraction of base metals. Constituents are FMC weighted, subject to a single constituent weight cap of 10%.

S&P/TSX Global Gold Index. The index is a subset of the S&P/TSX Global Mining Index, and represents global securities involved in the exploration and production of gold. Constituents are FMC weighted, subject to a single constituent weight cap of 25%.

For additional information on the S&P/TSX Global Base Metals Index and S&P/TSX Global Gold Index, please refer to Appendix I.

Partnership

The S&P/TSX indices are calculated and managed by S&P Dow Jones Indices. The TMX Group Inc. (TMX) is the owner and distributor of all S&P/TSX equity index data.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein. References throughout the methodology direct the reader to the relevant supporting document for further information on a specific topic. The list of the main supplemental documents for this methodology and the hyperlinks to those documents is as follows:

Supporting Document	URL
S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology	Equity Indices Policies & Practices
S&P Dow Jones Indices' Index Mathematics Methodology	Index Mathematics Methodology
S&P Dow Jones Indices' Float Adjustment Methodology	Float Adjustment Methodology
S&P Dow Jones Indices' Global Industry Classification Standard (GICS) Methodology	GICS Methodology

This methodology was created by S&P Dow Jones Indices to achieve the aforementioned objective of measuring the underlying interest of each index governed by this methodology document. Any changes to or deviations from this methodology are made in the sole judgment and discretion of S&P Dow Jones Indices so that the index continues to achieve its objective.

Eligibility Criteria

Eligibility Factors

Market Capitalization. A security's FMC must be at least US\$ 300 million, based on the volume-weighted-average price (VWAP) of the security on its Primary Market, over the last 10 days of the month-end prior to the Quarterly Review.

For details regarding a security's Primary Market, please refer to Defined Terms in Appendix II.

Liquidity. Liquidity is measured by float turnover (total number of shares traded in the previous 12 months divided by float-adjusted shares outstanding at the end of the period). The liquidity ratio must be at least 0.30 when using the Canadian and U.S. volume for eligibility.

Canadian and U.S. trading volume is determined using the composite volume. Canadian trading volume includes trading on the TSX, Aequitas (Lit and Neo), Alpha, CSE (Pure Trading), Instinet Canada, Liquidnet Canada, Lynx, Nasdaq CXC, Nasdaq CXD, Nasdaq CX2, Omega and TriAct Match Now. If a company has a CAD and a USD denominated security listed on the TSX, the volume of both the CAD and USD securities listed on the TSX will be taken into account when calculating the total trading volume. U.S. volume will include trading volume on OTC markets only if the company is dual-listed on a U.S. exchange.

Listing. Securities must be listed on the TSX, NYSE, NYSE American, NYSE Arca, NASDAQ Global Select Market, NASDAQ Select Market, or NASDAQ Capital Market.

Eligible Securities. Securities listed on the TSX, NYSE, NYSE American, NYSE Arca, NASDAQ Global Select Market, NASDAQ Select Market, or NASDAQ Capital Market, and classified under GICS Codes 10102050, 15104010, 15104020, 15104025, 15104030, 15104040, and 15104045 are considered Eligible Securities. ADR's and income trusts are eligible for inclusion in the index. USD-denominated securities listed on the TSX are not eligible for inclusion. In addition, a security must be listed on the TSX, NYSE, or NASDAQ for at least six full calendar months as of the month-end prior to the applicable Quarterly Review.

Buffer Rules. For Quarterly Review deletions the following buffer rules apply.

1. A security is removed from the index, at the Quarterly Review, if its market capitalization is less than or equal to US\$ 240 million, based on the VWAP of the security on its Primary Market, over the last 10 days of the month end prior to the Quarterly Review.
2. Liquidity is measured by float turnover (total number of shares traded in the previous 12 months divided by float-adjusted shares outstanding at the end of the period). The liquidity ratio must be at least 0.25 when using Canadian and U.S. volume for continued eligibility of existing index constituents.

Multiple Classes of Stock

All publicly listed multiple share class lines are eligible for index inclusion, subject to meeting the eligibility criteria. For more information regarding the treatment of multiple share classes, please refer to Approach A within the Multiple Share Classes section of the S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Unlisted share class lines are not combined with any listed share class lines, but these unlisted share class lines are included when computing company total market capitalization.

In the case of securities which have constrained shares (foreign ownership constraints on a particular class of shares), the calculation of float shares is based on the total issued and outstanding shares of all classes, not on each class separately.

Index Construction

Constituent Selection

At each rebalancing the eligible securities are selected and form each index.

Constituent Weightings

S&P/TSX Global Mining Index. At each rebalancing, constituents are FMC weighted, subject to a single constituent weight cap of 25%. Any constituent's weight that exceeds 25% is capped at 25%, with any excess weight proportionally redistributed to uncapped constituents. This process proceeds iteratively until no constituent breaches the 25% maximum.

Index Calculations

The indices are calculated using the divisor methodology used for all S&P Dow Jones' equity indices.

For more information on the Index calculation methodology, please refer to the Capped Market Capitalization Weighted section of S&P Dow Jones Indices' Index Mathematics Methodology.

A security's Primary Market determines which market price is used for purposes of index calculation.

For details regarding a security's Primary Market, please refer to Defined Terms in Appendix II.

Index Maintenance

Rebalancing

1. The indices are reviewed quarterly and all Index Securities that, in the opinion of the Index Committee, do not meet the Buffer Rules are removed. Added securities, if any, are selected using the Eligibility Criteria.
2. Securities under consideration for addition to or deletion from the index are assessed by the Index Committee on the basis of the 12-month data ending the month prior to the Quarterly Review, with respect to trading on the Primary Market. The Quarterly Review months are March, June, September and December. Publicly available information up to and including the month end preceding the Quarterly Review month are considered in the Quarterly Review. All additions, deletions and share changes are effective after the close of trading on the third Friday of the quarterly month.
3. For details regarding float methodology, please refer to S&P Dow Jones Indices' Float Adjustment Methodology.
4. Securities that the Index Committee determines meet the Eligibility Criteria are added to the index after the close on the third Friday of the Quarterly Review month.
5. Securities removed from the index, as a result of the Quarterly Review, are not eligible for re-inclusion for a period of 12 full calendar months following removal. The Index Committee may, nevertheless, add a security at an earlier date if, in the opinion of the Index Committee, the issuer's business has been substantially restructured.

Index Securities that the Index Committee determines fail to meet Buffer Rules are removed from the index after the close on the third Friday of the Quarterly Review month. A press release are issued to the market at the same time as the S&P/TSX Composite Quarterly Review results, announcing the additions and deletions as well as the new float shares for index calculation.

Additions. Additions to the S&P/TSX Global Mining Index are generally only made as part of the Quarterly Review.

Deletions. A security is removed from the index at the first practical date following the Committee's determination that a corporate action has been successful. The target announcement period is two-to-five business days, but exceptions may apply due to unexpected corporate activity.

Share and IWF Updates

For details on Share and IWF Updates, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

For details regarding float methodology, please refer to S&P Dow Jones Indices' Float Adjustment Methodology.

Corporate Actions

Spin-offs. A spun-off company is added to all the indices of which the parent is a constituent, at a zero price at the market close of the day before the ex-date (with no divisor adjustment). If a spun-off company is determined to be ineligible for continued index inclusion, it is removed after at least one day of regular way trading (with a divisor adjustment).

For further information on the Treatment of Spin-offs, and corporate actions in general, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Other Adjustments

1. If the GICS code of a constituent changes to an ineligible GICS, it is deleted at the first practical date following the change in classification. A non-constituent whose GICS code changes to an eligible GIC, and which meets all other Eligibility Criteria, is eligible for inclusion at the next Quarterly Review.
2. A constituent that is halted, or suspended from trading for five consecutive trading days, is subject to review by the Index Committee.
3. A constituent is removed from the index at the first practical date following the Index Committee's determination that such constituent has been de-listed, become defunct, or failed to meet the Eligibility Criteria regarding Listing and Eligible Securities.

Currency of Calculation and Additional Index Return Series

The index calculates in Canadian dollars. End of day index and total return values are also available in U.S. dollars.

Real-time exchange rates are applied to the index intra-day and Refinitiv WM London Exchange Rates are used to convert closing prices to Canadian dollars for purposes of index calculation.

In addition to the indices detailed in this methodology, additional return series versions of the indices may be available, including, but not limited to: currency, currency hedged, decrement, fair value, inverse, leveraged, and risk control versions. For a list of available indices, please refer to the [S&P DJI Methodology & Regulatory Status Database](#).

For information on various index calculations, please refer to S&P Dow Jones Indices' Index Mathematics Methodology.

For the inputs necessary to calculate certain types of indices, including decrement, dynamic hedged, fair value, and risk control indices, please refer to the Parameters documents available at www.spdji.com.

Base Dates and History Availability

Index history availability, base dates, and base values are shown in the table below.

Index	Launch Date	First Value Date	Base Date	Base Value
S&P/TSX Global Mining Index	06/12/2007	06/21/2002	06/11/2007	100
S&P/TSX Global Gold Index	10/02/2000	12/31/1997	09/29/2000	100
S&P/TSX Global Base Metals Index	06/25/2009	06/25/2009	06/24/2009	100
S&P/TSX Equal Weight Global Base Metals Index	10/19/2009	08/31/2004	08/31/2004	100

Index Data

Calculation Return Types

S&P Dow Jones Indices calculates multiple return types which vary based on the treatment of regular cash dividends. The classification of regular cash dividends is determined by S&P Dow Jones Indices.

- Price Return (PR) versions are calculated without adjustments for regular cash dividends.
- Gross Total Return (TR) versions reinvest regular cash dividends at the close on the ex-date without consideration for withholding taxes.
- Net Total Return (NTR) versions, if available, reinvest regular cash dividends at the close on the ex-date after the deduction of applicable withholding taxes.

In the event there are no regular cash dividends on the ex-date, the daily performance of all three indices will be identical.

For a complete list of indices available, please refer to the daily index levels file (“SDL”).

For more information on the classification of regular versus special cash dividends as well as the tax rates used in the calculation of net return, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

For more information on the calculation of return types, please refer to S&P Dow Jones Indices' Index Mathematics Methodology.

Index Governance

Index Committee

The S&P/TSX Canadian indices are maintained by the S&P/TSX Canadian Index Committee. The Index Committee is comprised of four members representing S&P Dow Jones Indices and three members representing the Toronto Stock Exchange (“TSX”). The Index Committee is chaired by a member designated by S&P Dow Jones Indices. Meetings are held monthly, and from time to time, as needed.

The Index Committee is responsible for setting rules and policies for the S&P/TSX Canadian Indices, determining the composition of the Indices and administering the methodology. In fulfilling its responsibilities, the Index Committee has full and complete discretion to amend, apply or exempt the application of the methodology and other index policies as circumstances may require, and add, remove or by-pass any security in determining the composition of any of the indices.

The Index Committee may rely on any information or documentation submitted to or gathered by it that the Index Committee believes to be accurate. Where a public document used by the Index Committee is available in both official languages, the Index Committee shall assume that the contents of both versions are identical. The Index Committee reserves the right to reinterpret publicly available information and to make changes to the index based on a new interpretation of that information at its sole and absolute discretion.

Index corrections and changes to index composition are implemented at such time and in such manner, as the Index Committee deems appropriate. The timing of any index change made in response to a correction shall be at the sole and absolute discretion of the Index Committee.

S&P Dow Jones Indices considers information about changes to its Canadian indices and related matters to be potentially market moving and material. Therefore, all Index Committee discussions are confidential.

S&P Dow Jones Indices’ Index Committees reserve the right to make exceptions when applying the methodology if the need arises. In any scenario where the treatment differs from the general rules stated in this document or supplemental documents, clients will receive sufficient notice, whenever possible.

In addition to the daily governance of indices and maintenance of index methodologies, at least once within any 12-month period, the Index Committee reviews the methodology to ensure the indices continue to achieve the stated objectives, and that the data and methodology remain effective. In certain instances, S&P Dow Jones Indices may publish a consultation inviting comments from external parties.

For information on Quality Assurance and Internal Reviews of Methodology, please refer to S&P Dow Jones Indices’ Equity Indices Policies & Practices Methodology.

Index Policy

Announcements

Whenever possible, announcements of additions or deletions of stocks or other index adjustments are made five trading days before the adjustments are implemented. In those cases when it is not possible to trade a stock five days after an announcement, the announcement period may be shortened. However, the implementation of an index adjustment is never earlier than the market close of the day following the announcement.

In addition, TMX Datalinx offers a fee-based subscription to Index Notices. The Index Notices provide the most detailed and comprehensive coverage of index changes. Complete data for index replication (including share counts, tickers and data on index levels and returns) are also available through TMX Datalinx. In order to subscribe, contact TMX Datalinx by phone at +1.416.947.4778 or by email at marketdata@tmx.com.

For more information on S&P Dow Jones Indices' announcements, please refer to the Announcement Policy.

Holiday Schedule

The S&P/TSX Canadian indices are calculated when the Canadian equity market is open.

A complete holiday schedule for the year is available on the TMX Web site at www.tmx.com.

Rebalancing

The Index Committee may change the date of a given rebalancing for reasons including market holidays occurring on or around the scheduled rebalancing date. Any such change will be announced with proper advance notice where possible.

Unexpected Exchange Closures

For information on Unexpected Exchange Closures, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Recalculation Policy

For information on the recalculation policy, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Real-Time Calculation

Real-time indices are not restated.

For information on Calculations and Pricing Disruptions, Expert Judgment and Data Hierarchy, please refer to S&P Dow Jones Indices' Equity Indices Policies & Practices Methodology.

Contact Information

For any questions regarding an index, please contact: index_services@spglobal.com.

Index Dissemination

The TMX Group (TMX) serves as the distributor of both real-time and historical index data. In addition, index levels are available on S&P Dow Jones Indices Web site at www.spdji.com, through major quote vendors (see codes below), through numerous investment oriented web sites and various print and electronic media.

Tickers

The table below lists headline indices covered by this document. All versions of the below indices that may exist are also covered by this document. Please refer to the [S&P DJI Methodology & Regulatory Status Database](#) for a complete list of indices covered by this document.

Index	Bloomberg	RIC
S&P/TSX Global Mining Index (CAD)	TXGM	.GSPTXGM
S&P/TSX Global Mining Index (USD)	TXGMU	.GPSTXGMU
S&P/TSX Global Gold Index (CAD)	SPTSGD	.SPTTGD
S&P/TSX Global Base Metals Index (CAD)	TXBM	.GSPTXBM
S&P/TSX Equal Weight Global Base Metals Index	TXBE	.GSPTXBE
S&P/TSX Global Base Metals Index (USD)	TXBMU	.GSPTXBMU

Index Data

Daily constituent and index level data are available from the Toronto Stock Exchange on subscription. Please contact Market Data at 416-947-4778 or, by email, at marketdata@tmx.com.

For further information, please refer to the TMX Web site at www.tmx.com.

Web site

For further information, please refer to S&P Dow Jones Indices' Web site at www.spdji.com.

Appendix I

S&P/TSX Global Base Metals Index Methodology

The S&P/TSX Global Base Metals Index is a subset of the S&P/TSX Global Mining Index. The S&P/TSX Global Base Metals Index is designed to provide an investable index of global securities involved in the production or extraction of base metals. Constituents are FMC weighted, subject to a single constituent weight cap of 10%.

Eligible Securities. Eligible securities are classified under three GICS Sub-Industries, as follows:

- 15104010 – Aluminum – Producers of aluminum and related products including companies that mine or process bauxite and companies that recycle aluminum to produce finished or semi-finished products.
- 15104020 – Diversified Metals & Mining – Companies engaged in diversified production or extraction of metals and minerals, including, but not limited to:
 - Non-ferrous metal mining (except Bauxite)
 - Salt & borate mining
 - Phosphate rock mining
- 15104025 – Copper – Companies involved primarily in copper ore mining.

A security's Primary Market determines which market price is used for purposes of index calculation.

Additions. The index follows the same rebalancing schedule as the S&P/TSX Global Mining Index. Additions to the S&P/TSX Global Mining Index are generally only made as part of the Quarterly Review.

Deletions. A security is removed from the index at the first practical date following the Index Committee's determination that a corporate action has been successful. The target announcement period is two-to-five business days, but exceptions may apply due to unexpected corporate action activity.

Capping. The S&P/TSX Global Base Metals Index is calculated based on a modified market capitalization approach. The modified market capitalization approach is evaluated and applied as follows, at each Quarterly Review:

- Any security with a relative weight above 10% is capped at 10%, through a reduction in the stock's Investable Weight Factor (IWF). The weights of all other index constituents are adjusted automatically. This step is repeated iteratively until no securities have a relative weight above 10%. Relative weights are based on float-adjusted Quoted Market Value (QMV).

Share Updates. All share or float capitalization changes, or series of share or float capitalization changes occurring in the S&P/TSX Global Mining Index are also implemented in the S&P/TSX Global Base Metals Index.

S&P/TSX Global Gold Index Methodology

The S&P/TSX Global Gold Index is a subset of the S&P/TSX Global Mining Index. The S&P/TSX Global Gold Index is designed to provide an investable index of global securities involved in the exploration and production of Gold. Constituents are FMC weighted, subject to a single constituent weight cap of 25%.

Eligible Securities. Securities listed on the TSX, NYSE, AMEX, or NASDAQ, and classified under GICS Code 15104030 are considered Eligible Securities. ADR's and income trusts are eligible for inclusion in the index.

A security's Primary Market determines which market price is used for purposes of index calculation.

Additions. The index follows the same rebalancing schedule as the S&P/TSX Global Mining Index. Additions to the S&P/TSX Global Mining Index are generally only made as part of the Quarterly Review.

Deletions. A security is removed from the index at the first practical date following the Index Committee's determination that a corporate action has been successful. The target announcement period is two-to-five business days, but exceptions may apply due to unexpected corporate action activity.

Capping. The S&P/TSX Global Gold Index is calculated based on a modified market capitalization approach. The modified market capitalization approach is evaluated and applied as follows, at each Quarterly Review:

- Any security with a relative weight greater than or equal to 25% is capped at 25%, through a reduction in the stock's Investable Weight Factor (IWF). The weights of all other index constituents are adjusted automatically. This step is repeated iteratively until no securities have a relative weight above 25%. Relative weights are based on float-adjusted Quoted Market Value (QMV).

Share updates. All share or float capitalization changes, or series of share or float capitalization changes occurring in the S&P/TSX Global Mining Index, are also implemented in the S&P/TSX Global Gold Index.

Appendix II

Methodology Changes

Methodology changes since January 1, 2015 are as follows:

Change	Effective Date (After Close)	Previous	Methodology Updated
Trading Volume for Liquidity Calculation	31-Jul-18	Canadian trading volume includes trading volume at the TSX, Aequitas (Lit and Neo), Alpha, CSE (Pure Trading), Lynx, Nasdaq CXC, Nasdaq CX2 and Omega. U.S. trading volume is determined using the composite volume.	Canadian and U.S. trading volume is determined using the composite volume. Canadian trading volume includes trading on the TSX, Aequitas (Lit and Neo), Alpha, CSE (Pure Trading), Instinet Canada, Liquidnet Canada, Lynx, Nasdaq CXC, Nasdaq CXD, Nasdaq CX2, Omega and TriAct Match Now.
Share Updates	15-Dec-17	Share updates are made at the first practicable date when the relative weight impact is estimated to be at least 0.25% of the index. At the Quarterly Review in March, June, September, and December, there is a complete share update for the index. This update includes all cumulative changes to shares outstanding, during the quarter, that have affected the capitalization of Index Securities by less than a relative index weight of 0.25%.	Shares outstanding are updated on a weekly basis if the changes are 5% or more of the total share count. Share changes are announced on Fridays for implementation after the close of trading the following Friday. If a change in shares outstanding of at least 5% causes a company's IWF to change by at least 5%, the IWF is updated at the same time as the share change. Changes of less than 5% of the total shares are accumulated and made quarterly on the third Friday of March, June, September and December.
Volume Weighted Average Price (VWAP) Period	30-Oct-17	Market capitalization is calculated based on the VWAP of the security on its Primary Market over the last three trading days of the month-end prior to the Quarterly Review.	Market capitalization is calculated based on the VWAP of the security on its Primary Market over the last 10 trading days of the month-end prior to the Quarterly Review.
Trading Volume for Liquidity Calculation	04-Aug-2017	The liquidity ratio must be at least 0.30 for eligibility (0.25 for existing constituents). Each security is assessed based on trading data from its Primary Market or ADR listing, where no other listing exists on the TSX, NYSE (including NYSE ARCA and NYSE AMEX) or NASDAQ. When the primary market is the TSX, Canadian ATS (Aequitas [Lit and Neo], Alpha, Chi-X, CSE [Pure Trading], CX2, Lynx, TMX Select [Excluded after September 2016 review] and Omega) volumes are included. For U.S. Primary Markets, only trading volumes from the Primary Market are included.	The liquidity ratio must be at least 0.30 when using the Canadian and U.S. volume for eligibility (0.25 for existing constituents). Canadian trading volume is determined by trading on the TSX, Aequitas (Lit and Neo), Alpha, CSE (Pure Trading), Lynx, Nasdaq CXC, Nasdaq CX2 and Omega. U.S. trading volume is determined using the composite volume.
Index Composition - S&P/TSX Global Mining Index	16-Sep-2016	GICS sub-industries: <ul style="list-style-type: none"> Aluminum (15104010) Diversified Metals & Mining (15104020) Gold (15104030) Precious Metals & Minerals (15104040) Silver (15104045) Coal & Consumable Fuels (10102050) 	GICS sub-industries: <ul style="list-style-type: none"> Aluminum (15104010) Diversified Metals & Mining (15104020) Copper (15104025) Gold (15104030) Precious Metals & Minerals (15104040) Silver (15104045) Coal & Consumable Fuels (10102050)
Index Composition - S&P/TSX Global Base Metals Index	16-Sep-2016	GICS sub-industries: <ul style="list-style-type: none"> Aluminum (15104010) Diversified Metals & Mining (15104020) 	GICS sub-industries: <ul style="list-style-type: none"> Aluminum (15104010) Diversified Metals & Mining (15104020) Copper (15104025)

Change	Effective Date (After Close)	Previous	Methodology Updated
Multiple Share Class Lines	20-Aug-2015	Companies that have more than one class of common stock outstanding were represented only once in an index. The stock price was based on one class, and the share count was based on the total shares outstanding of all classes.	There will no longer be consolidated lines in the S&P Float Market Cap (FMC) indices. Instead, all multiple share class companies that have listed share class lines are adjusted for shares and float such that each share class line only represents that line's shares and float. All multiple share class companies that have an unlisted class line are also adjusted.
Trading Volume Marketplaces	20-Aug-2015	Canadian ATS	TSX, Aequitas (Lit and Neo), Alpha, Chi-X, CSE (Pure Trading), CX2, Lynx, TMX Select (Excluded after September 2016 review) and Omega.

Appendix III

EU Required ESG Disclosures

EXPLANATION OF HOW ENVIRONMENTAL, SOCIAL & GOVERNANCE (ESG) FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY¹		
1.	Name of the benchmark administrator.	S&P Dow Jones Indices LLC.
2.	Underlying asset class of the ESG benchmark.²	N/A
3.	Name of the S&P Dow Jones Indices benchmark or family of benchmarks.	S&P DJI Equity Indices Benchmark Statement
4.	Do any of the indices maintained by this methodology take into account ESG factors?	No
Appendix latest update:		January 2021
Appendix first publication:		January 2021

¹ The information contained in this Appendix is intended to meet the requirements of the European Union Commission Delegated Regulation (EU) 2020/1817 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards the minimum content of the explanation of how environmental, social and governance factors are reflected in the benchmark methodology.

² The 'underlying assets' are defined in European Union Commission Delegated Regulation (EU) 2020/1816 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards the explanation in the benchmark statement of how environmental, social and governance factors are reflected in each benchmark provided and published.

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